

What is claimed is:

1. A method for creating a sales model for a plurality of products, comprising:

creating a plurality demand groups, wherein each demand group is a set of at least one product and wherein at least one of the demand groups is a set of at least two products;

creating a sales model for each demand group; and

creating a market share model for each product in each demand group.

2. The method, as recited in claim 1, further comprising:

collecting raw data; and

generating imputed variables from the raw data, wherein the imputed variables are used to create the sales model.

3. An econometric engine for modeling sales as a function of price, comprising:

an imputed variable generator; and

a coefficient estimator coupled to the imputed variable generator, and

wherein imputed variables generated by the variable generator are used by the coefficient estimator to create a sales model.

4. The econometric engine, as recited in claim 3, wherein the imputed variable generator receives raw data, cleans the data and generates imputed variables.

5. The econometric engine, as recited in claim 4, wherein the coefficient estimator creates the sales model by creating a sales model for a demand group and creating a market share model for a product in the demand group.